ELSEVIER

International Journal of Forecasting 14 (1998) 541–542

international journal of forecasting

Author Index Volume 14 (1998)

(The issue number is given in parentheses)

Abeysinghe, T., Forecasting Singapore's quarterly GDP with monthly external trade (4) 505–513
Armstrong, J.S., A.B. Koehler, R. Fildes, M. Hibon, S. Makridakis and **N. Meade**, Commentaries on "Generalizing about univariate forecasting methods: further empirical evidence (3) 359–366
Ash, J.C.K., D.J. Smyth and **S.M. Heravi**, Are OECD forecasts rational and useful?: a directional analysis (3) 381–391
Askari, H., *see* **Modigliani, F.** (2) 161–170

Batchelor, R. and **P. Dua**, Improving macro-economic forecasts. The role of consumer confidence (1) 71– 81
Bender, S., *see* **Guerard, Jr., J.B.** (2) 255–259
Bianchi, L., J. Jarrett and **R.C. Hanumara,** Improving forecasting for telemarketing centers by ARIMA modeling with intervention (4) 497–504
Blin, J., *see* **Guerard, Jr., J.B.** (2) 255–259
Bretschneider, S., *see* **Welch, E.** (1) 95–110
Brown, L.D. and **J.B. Guerard, Jr.**, Introduction (2) 157–160
Bunn, D.W., *see* **de Menezes, L.M.** (3) 415–426

Carter, L.R., Combining probabilistic and subjective assessments of error to provide realistic appraisals of demographic forecast uncertainty: Alho's approach (4) 523–526
Clements, M.P. and **D.F. Hendry**, Forecasting economic processes (1) 111–131
Clements, M.P. and **D.F. Hendry**, Forecasting economic processes—A reply (1) 139–143
Conroy, R.M., R.S. Harris and **Y.S. Park**, Fundamental information and share prices in Japan: evidence from earnings surprises and management predictions (2) 227–244

De Gooijer, J.G., Editorial (4) 1– 2
de Menezes, L.M. and **D.W. Bunn**, The persistence of specification problems in the distribution of combined forecast errors (3) 415–426
Dhrymes, P.J. and **D.D. Thomakos,** Structural VAR, MARMA and open economy models (2) 187–198
Dua, P., *see* **Batchelor, R.** (1) 71– 81

Enders, W. and **B. Falk,** Threshold-autoregressive, median-unbiased, and cointegration tests of purchasing power parity (2) 171–186

Falk, B., *see* **Enders, W.** (2) 171–186
Fildes, R., M. Hibon, S. Makridakis and **N. Meade**, Generalising about univariate forecasting methods: further empirical evidence (3) 339–358
Fildes, R., *see* **Armstrong, J.S.** (3) 359–366
Fiordaliso, A., A nonlinear forecasts combination method based on Takagi–Sugeno fuzzy systems (3) 367–380
Franses, P.H. and **A.B. Koehler**, A model selection strategy for time series with increasing seasonal variation (3) 405–414

García-Ferrer, A., Professor Zellner: An interview for the *International Journal of Forecasting* (3) 303–312
García-Ferrer, A. and **R.A. Queralt,** Can univariate models forecast turning points in seasonal economic time series? (4) 433–446
Granger, C.W.J., Ormerod, P. and **Smith, R.,** Comments on "Forecasting Economic Processes" by Michael P. Clements and David F. Hendry (4) 133–137
Griggs, K., *see* **Remus, W.** (3) 313–322
Griggs, K., *see* **Remus, W.** (4) 515–522
Grigoletto, M., Bootstrap prediction intervals for autoregressions: some alternatives (4) 447–456
Grillenzoni, C., Forecasting unstable and non-stationary time series (4) 469–482
Guerard, Jr., J.B., *see* **Brown, L.D.** (2) 157–160
Guerard, Jr., J.B., J. Blin and **S. Bender**, Forecasting earnings composite variables, financial anomalies, and efficient Japanese and U.S. portfolios (2) 255–259

Elsevier Science B.V., Amsterdam

Hak Chun, S., *see* **Kim, S.H.** (3) 323–337
Hanumara, R.C., *see* **Bianchi, L.** (4) 497–504
Harris, R.S., *see* **Conroy, R.M.** (2) 227–244
Hendry, D.F., *see* **Clements, M.P.** (1) 111–131
Hendry, D.F., *see* **Clements, M.P.** (1) 139–143
Heravi, S.M., *see* **Ash, J.C.K.** (3) 381–391
Hibon, M., *see* **Fildes, R.** (3) 339–358
Hibon, M., *see* **Armstrong, J.S.** (3) 359–366
Hu, M.Y., *see* **Zhang, G.** (1) 35– 62

Jarrett, J., *see* **Bianchi, L.** (4) 497–504

Kamstra, M. and **P. Kennedy**, Combining qualitative forecasts using logit (1) 83– 93
Kennedy, P., *see* **Kamstra, M.** (1) 83– 93
Kim, S.H. and **S. Hak Chun**, Graded forecasting using an array of bipolar predictions: application of probabilistic neural networks to a stock market index (3) 323–337
Koehler, A.B., *see* **Armstrong, J.S.** (3) 359–366
Koehler, A.B., *see* **Franses, P.H.** (3) 405–414
Koreisha, S.G. and **T. Pukkila**, A two-step approach for identifying seasonal autoregressive time series forecasting models (4) 483–496

Lawton, R., How should additive Holt–Winters estimates be corrected? (3) 393–403
Layton, A.P., A further test of the influence of leading indicators on the probability of US business cycle phase shifts (1) 63– 70
Linton, O., *see* **Sabbatini, M.** (2) 199–213
Löffler, G., Biases in analyst forecasts: cognitive, strategic or second-best? (2) 261–274

Makridakis, S., *see* **Fildes, R.** (3) 339–358
Makridakis, S., *see* **Armstrong, J.S.** (3) 359–366
Masters, T., Just what are we optimizing, anyway? (2) 275–288
Meade, N., *see* **Fildes, R.** (3) 339–358
Meade, N., *see* **Armstrong, J.S.** (3) 359–366
Modigliani, F. and **H. Askari**, Twenty five years of floating: some observations (2) 161–170
Mulvey, J., R. Rush and **J. Sweeney**, Generating scenarios for global financial planning systems (2) 289–296

O'Connor, M., *see* **Remus, W.** (3) 313–322
O'Connor, M., *see* **Remus, W.** (4) 515–522
Ormerod, P., *see* **Granger, C.W.J.** (4) 133–137
Park, Y.S., *see* **Conroy, R.M.** (2) 227–244
Patuwo, B.E., *see* **Zhang, G.** (1) 35– 62
Pukkila, T., *see* **Koreisha, S.G.** (4) 483–496

Queralt, R.A., *see* **García-Ferrer, A.** (4) 433–446

Remus, W., M. O'Connor and **K. Griggs**, The impact of information of unknown correctness on the judgmental forecasting process (3) 313–322
Remus, W., M. O'Connor and **K. Griggs**, The impact of incentives on the accuracy of subjects in judgmental forecasting experiments (4) 515–522
Rohrbaugh, J., *see* **Welch, E.** (1) 95–110
Rush, R., *see* **Mulvey, J.** (2) 289–296

Saatcioglu, K. and **L.T. Starks**, The stock price–volume relationship in emerging stock markets: the case of Latin America (2) 215–225
Sabbatini, M. and **O. Linton**, A GARCH model of the implied volatility of the Swiss market index from option prices (2) 199–213
Skitmore, M., A method for forecasting owner monthly construction project expenditure flow (1) 17– 34
Smith, R., *see* **Granger, C.W.J.** (4) 133–137
Smyth, D.J., *see* **Ash, J.C.K.** (3) 381–391
Starks, L.T., *see* **Saatcioglu, K.** (2) 215–225
Stroud, T.W.F., A.M. Sykes and **S.F. Witt**, Forecasting a collection of binomial proportions in the presence of covariates (1) 5– 15
Suzuki, M., PSR—an efficient stock-selection tool? (2) 245–254
Sweeney, J., *see* **Mulvey, J.** (2) 289–296
Sykes, A.M., *see* **Stroud, T.W.F.** (1) 5– 15

Thomakos, D.D., *see* **Dhrymes, P.J.** (2) 187–198

Welch, E., S. Bretschneider and **J. Rohrbaugh**, Accuracy of judgmental extrapolation of time series data. Characteristics, causes, and remediation strategies for forecasting (1) 95–110
Winkler, B., Obituary: Allan H. Murphy (1) 145–145
Witt, S.F., *see* **Stroud, T.W.F.** (1) 5– 15

Zhang, G., B.E. Patuwo and **M.Y. Hu**, Forecasting with artificial neural networks. The state of the art (1) 35– 62

ELSEVIER

International Journal of Forecasting 14 (1998) 543–544

international journal of forecasting

Subject Index Volume 14 (1998)

(The issue number is given in parentheses)

Adaptive forecasting (4) 469
Adjusting forecasts (3) 313
Airline series (4) 469
Alho's approach (4) 523
Anomalies (2) 245
APL (1) 5
ARCH models (2) 199
Artificial intelligence (3) 323
Automated trading (2) 275
Autoregressive models (4) 447

Bayesian methods (1) 5
Bootstrap (4) 447
Box–Jenkins (ARIMA) modeling (4) 497
Brooks approximation (1) 5
Business cycles (1) 63

Capital markets (2) 215
Capital mobility (2) 161
Causality (2) 215
Combining forecasts (3) 367, (3) 415
Comparative Methods (2) 171
Comparative methods-Time series: Univariate (3) 339, (3) 359
Conference tourism forecasting (1) 5
Construction contracts (1) 17
Consumer confidence (1) 71
Consumers' nondurable expenditure (1) 111
Credibility (2) 161
Cross validation (1) 17

Demographic forecast uncertainty (4) 523
Dynamic forecasting system (2) 289

Earnings forecast (2) 227, (2) 255, (2) 261
Emerging markets (2) 215
Error criterion (2) 275
Error distribution (3) 415
Error measures–Evaluation (3) 359
Estimation-robust (3) 339
Event forecasting (1) 83
Exchange Rates (2) 161, (2) 171
Expenditure flow models (1) 17
Experiment (1) 95

Finance (2) 245
Financial incentives (4) 515
Financial market forecasting (3) 323
Financial markets (2) 275
Fixed (2) 161
Floating (2) 161
Forecast evaluation (3) 381
Forecast performance (4) 483
Forecasting (1) 35, (1) 71, (1) 111
Forecasting competitions (3) 359
Forecasting process (2) 261
Forecasting system (1) 17, (3) 323
Function approximation (3) 367

Global financial planning systems (2) 289
Gradient-based algorithms (3) 367
Granger causality (2) 215

Hierarchical Bayes (1) 5
Holt–Winters (3) 393
Holt–Winters models (4) 497

IBM stock prices (4) 469
Identification (4) 483
Information (3) 313
Intercept corrections (1) 111
Interval forecasts (4) 447
Intervention Analysis (4) 497
Iteratively reweighted least squares (1) 5

Japanese equity markets (2) 227
Judgemental Forecasting (1) 95
Judgmental forecasts (3) 313, (4) 515
Just- and over-identification (2) 187

Elsevier Science B.V., Amsterdam

Lagrange multipliers (2) 187
Latin American equity markets (2) 215
Leading indicators (1) 63
Logit model (1) 5, (1) 83

M-Competition (3) 339
Macroeconomic forecasts (3) 381
Macroeconomic policy (2) 161
Management forecasts (2) 227
Markov-models (1) 63
Model selection strategy (3) 405
Monte Carlo (1) 111

Neural networks (1) 35
Non-linear dynamic regression (4) 505

OECD (3) 381
Open economy macro (2) 187
Optimization (2) 275
Option pricing (2) 199
Order determination criterion (4) 483
Ordinal data (1) 83

Portfolio Constructions (2) 245
Portfolio optimization (2) 255
Prediction (2) 275
Price–volume relation (2) 215
Probabilistic and subjective (4) 523
Probability forecasting (1) 83
Pruning (3) 367

Rational expectations (1) 71, (2) 187
Rationality (2) 261, (3) 381
Recursive estimators (4) 469
Regression model (1) 17
Renormalisation (3) 393
Residual white noise test (4) 483
Robustness (3) 359

Scenarios (2) 289
Seasonal models (4) 483
Seasonal variation (3) 405
Seasonality (3) 393
Self-structuring fuzzy systems (3) 367
Simulation estimation (2) 199
Social Judgement Theory (1) 95
Statistical tests (2) 261
Stock prices (2) 227
Structural change (1) 111, (3) 313
Structural MARMA (2) 187
Structural VAR (2) 187
Swiss market index (2) 199

Takagi–Sugeno systems (3) 367
Threshold Model (2) 171
Time series (1) 17, (3) 313, (3) 405, (4) 497, (4) 515
Time series–Exponential smoothing (3) 359
Time series-univariate: ARIMA (3) 339
Time series-univariate: exponential smoothing (3) 339
Time-varying parameters (4) 469
Turning point forecasting (4) 433

Underlying growth estimator (4) 433
Unit Roots (2) 171
Unobserved components (4) 433
Unstable roots (4) 469

VAR (2) 215
Variables observed at different time intervals (4) 505
Vector autoregression (2) 215
Volatility (2) 199